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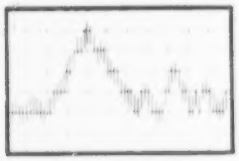

# OPEN INTEREST REPORT

MARCH 1987

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OPEN INTEREST OF LAST TRADING DAY

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| | MARCH 1986 | MARCH 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 32,824 | 30,997 | -5.57% |
| Corn | 111,894 | 143,792 | 28.51% |
| Oats | 4,168 | 6,374 | 52.93% |
| Soybeans | 77,089 | 82,836 | 7.46% |
| Soybean Oil | 57,640 | 73,653 | 27.78% |
| Soybean Meal | 49,219 | 63,315 | 28.64% |
| Silver (1,000 oz) | 17,395 | 13,718 | -21.14% |
| Gold(kilo) | 1,402 | 1,893 | 35.02% |
| GNMA Mrtges, CDR | 2,336 | 1,169 | -49.96% |
| Cash Settle GNMA | | 0 | |
| T-Bonds | 244,703 | 235,112 | -3.92% |
| T-Notes (6 1/2-10 year) | 66,297 | 56,048 | -15.46% |
| Municipal Bond | 12,929 | 12,387 | -4.19% |
| Major Market Index | 326 | 0 | -100.00% |
| MMI Maxi | 7,760 | 6,137 | -20.91% |
| NASDAQ-100 | 82 | 0 | -100.00% |
| CHICAGO BD OF TRADE | 686,064 | 727,431 | 6.03% |
| Wheat | 14,572 | 17,564 | 20.53% |
| Value Line Index | 15,129 | 7,118 | -52.95% |
| Mini Value Line | 315 | 308 | -2.22% |
| KANSAS CITY BD OF TRADE | 30,016 | 24,990 | -16.74% |
| Coffee "C" | 15,611 | 18,811 | 20.50% |
| Sugar #11 | 118,580 | 90,775 | -23.45% |
| Sugar #12 | 2,831 | 0 | -100.00% |
| Sugar #14 | 4,484 | 6,626 | 47.77% |
| Cocoa (10 M tons) | 21,341 | 23,169 | 8.57% |
| CPIW | 184 | 9 | -95.11% |
| COFFEE SUGAR & COCOA | 163,031 | 139,390 | -14.50% |

| | MARCH 1986 | MARCH 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 7,647 | 4,717 | -38.32% |
| Corn (1,000 bu) | 12,142 | 5,880 | -51.57% |
| Oats (1,000 bu) | 51 | 74 | 45.10% |
| Soybeans (1,000 bu) | 14,154 | 7,978 | -43.63% |
| Soybean Meal New | 166 | 168 | 1.20% |
| Soybean Meal Old | 275 | 0 | -100.00% |
| Live Cattle (20,000#) | 824 | 699 | -15.17% |
| Live Hogs (15,000#) | 1,366 | 2,241 | 64.06% |
| Silver (1,000 oz) | 47 | 0 | -100.00% |
| New York Silver | 578 | 239 | -58.65% |
| Gold (33.2 oz.) | 0 | 0 | |
| New York Gold | 265 | 403 | 52.08% |
| Platinum | 78 | 109 | 39.74% |
| Copper | 49 | 0 | -100.00% |
| Copper High Grade | | 1 | |
| T-Bonds ($50,000) | 1,287 | 1,343 | 4.35% |
| T-Bills ($500,000) | 372 | 411 | 10.48% |
| British Pound | 131 | 105 | -19.85% |
| Swiss Franc | 408 | 505 | 23.77% |
| Deutsche Mark | 548 | 592 | 8.03% |
| Japanese Yen | 341 | 311 | -8.80% |
| Canadian Dollar | 34 | 175 | 414.71% |
| MIDAMERICA COMMODITY EX | 40,763 | 25,951 | -36.34% |
| Live Hogs (30,000#) | 17,123 | 29,961 | 74.98% |
| Pork Bellies (38,000#) | 7,145 | 11,939 | 67.10% |
| Live Cattle | 52,551 | 89,788 | 70.86% |
| Feeder Cattle | 11,842 | 15,232 | 28.63% |
| Lumber | 9,571 | 6,847 | -28.46% |
| T-Bills (90-day) | 49,189 | 38,645 | -21.44% |
| Domestic CD (90-day) | 537 | 36 | -93.30% |
| Eurodollar (3-month) | 142,707 | 235,989 | 65.37% |
| European Currency Unit | 66 | 10 | -84.85% |
| British Pound | 28,187 | 37,799 | 34.10% |
| Canadian Dollar | 9,748 | 27,963 | 186.86% |
| Deutschemark | 53,054 | 41,702 | -21.40% |
| Japanese Yen | 31,305 | 43,282 | 38.26% |
| Swiss Franc | 28,521 | 29,102 | 2.04% |
| French Franc | 155 | 179 | 15.48% |
| Australian Dollar | | 1,975 | |
| S&P 500 Index | 78,431 | 97,673 | 24.53% |
| S&P 100 Index | 0 | 0 | |
| S&P OTC 250 | 152 | 0 | -100.00% |
| CHICAGO MERCANTILE EX | 520,284 | 708,122 | 36.10% |

| | MARCH 1986 | MARCH 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 6,019 | 3,542 | -41.15% |
| White Wheat (5,000 bu) | 22 | 0 | -100.00% |
| MINNEAPOLIS GRAIN EX | 6,041 | 3,542 | -41.37% |
| Copper | 91,606 | 76,775 | -16.19% |
| Silver (5,000 oz) | 78,406 | 100,751 | 28.50% |
| Gold (100 oz) | 136,568 | 156,832 | 14.84% |
| Aluminum | 2,476 | 985 | -60.22% |
| COMMODITY EXCHANGE | 309,056 | 335,343 | 8.51% |
| Cotton #2 | 20,112 | 23,190 | 15.30% |
| Orange Jce, Fzn Conc | 7,827 | 9,318 | 19.05% |
| Propane | 339 | 303 | -10.62% |
| European Currency Unit | 4,883 | 1,162 | -76.20% |
| Dollar Index | 231 | 4,530 | 1861.04% |
| NEW YORK COTTON & CITRUS | 33,392 | 38,503 | 15.31% |
| NYSE Composite Index | 15,320 | 13,007 | -15.10% |
| Cmdty Rsrch Bureau Index | | 2,349 | |
| NEW YORK FUTURES EX | 15,320 | 15,356 | 0.23% |
| Palladium | 6,206 | 6,778 | 9.22% |
| Platinum | 19,938 | 19,771 | -0.84% |
| Potatoes(Cash Settlement) | 2,290 | 1,018 | -55.55% |
| No. 2 Heating Oil, NY | 33,377 | 46,624 | 39.69% |
| Leaded Reg. Gasoline, NY | 18,477 | 0 | -100.00% |
| Unleaded Gasoline, NY | 3,212 | 44,056 | 1271.61% |
| Crude Oil | 72,083 | 158,154 | 119.41% |
| NEW YORK MERCANTILE EX | 155,583 | 276,401 | 77.66% |
| Rice, Rough | 0 | | |
| Cotton Short Staple | 1 | | -100.00% |
| CHICAGO RICE & COTTON EX | 1 | 0 | -100.00% |
| TOTAL | 1,959,551 | 2,295,029 | 17.12% |